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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/06/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:49:22	ALBI	On 03/11/2016		Index Future	1	80,000	0.00 Client	Buy
10:49:22	ALBI	On 03/11/2016		Index Future	1	80,000	0.00 Member	Sell
11:16:40	ALBI	On 04/08/2016		Index Future	1	10,000	0.00 Member	Sell
11:16:40	ALBI	On 04/08/2016		Index Future	1	10,000	0.00 Member	Buy
11:25:31	ALBI	On 03/11/2016		Index Future	1	80,000	0.00 Member	Buy
11:25:31	ALBI	On 03/11/2016		Index Future	1	80,000	0.00 Client	Sell
11:47:52	ALBI	On 04/08/2016		Index Future	1	10,000	0.00 Member	Buy
11:47:52	ALBI	On 04/08/2016		Index Future	1	10,000	0.00 Client	Sell
Total for ALBI Index Future					8	360,000	0.00	
11:31:58	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Client	Sell
11:31:58	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Member	Buy
12:27:06	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Member	Sell
12:27:06	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for GOVI GOVI						4	40,000	0.00	
13:13:08	I2025	On 04/08/2016			Bond Future	1	2,600,000	0.00 Member	Buy
13:13:08	I2025	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Sell
13:29:39	I2025	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Buy
13:29:39	I2025	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Buy
13:29:39	I2025	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Sell
13:29:39	I2025	On 04/08/2016			Bond Future	1	1,000,000	0.00 Client	Sell
13:29:39	I2025	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Sell
14:42:56	I2025	On 04/08/2016			Bond Future	1	3,400,000	0.00 Member	Sell
14:42:56	I2025	On 04/08/2016			Bond Future	1	1,200,000	0.00 Member	Buy
15:08:18	I2025	On 04/08/2016			Bond Future	1	2,200,000	0.00 Member	Buy
15:08:18	I2025	On 04/08/2016			Bond Future	1	1,200,000	0.00 Member	Sell
15:08:18	I2025	On 04/08/2016			Bond Future	1	1,200,000	0.00 Client	Buy
15:08:18	I2025	On 04/08/2016			Bond Future	1	2,200,000	0.00 Member	Sell
15:08:18	I2025	On 04/08/2016			Bond Future	1	2,200,000	0.00 Client	Buy
Total for I2025 Bond Future						14	24,000,000	0.00	
11:56:02	R186	On 04/08/2016			Bond Future	1	2,200,000	0.00 Member	Buy
11:56:02	R186	On 04/08/2016			Bond Future	1	2,200,000	0.00 Client	Sell
13:38:54	R186	On 04/08/2016			Bond Future	1	261,600,000	0.00 Member	Buy
13:38:54	R186	On 04/08/2016			Bond Future	1	261,600,000	0.00 Member	Sell
13:47:21	R186	On 04/08/2016			Bond Future	1	261,600,000	0.00 Member	Buy
13:47:21	R186	On 04/08/2016			Bond Future	1	2,900,000	0.00 Member	Sell
14:42:56	R186	On 04/08/2016			Bond Future	1	55,100,000	0.00 Member	Sell
14:42:56	R186	On 04/08/2016			Bond Future	1	51,100,000	0.00 Member	Buy
15:11:08	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Buy
15:11:08	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Buy
15:11:08	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy
15:11:08	R186	On 04/08/2016			Bond Future	1	51,100,000	0.00 Client	Buy
15:11:08	R186	On 04/08/2016			Bond Future	1	1,900,000	0.00 Client	Buy
15:11:08	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Client	Buy
15:11:08	R186	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:11:08	R186	On 04/08/2016			Bond Future	1	51,100,000	0.00 Member	Sell
15:11:08	R186	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Buy
15:11:08	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
15:11:08	R186	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Sell
15:41:49	R186	On 04/08/2016			Bond Future	1	9,300,000	0.00 Member	Buy
15:41:49	R186	On 04/08/2016			Bond Future	1	45,500,000	0.00 Member	Buy
15:41:49	R186	On 04/08/2016			Bond Future	1	2,900,000	0.00 Client	Sell
15:41:49	R186	On 04/08/2016			Bond Future	1	24,400,000	0.00 Client	Sell
15:41:49	R186	On 04/08/2016			Bond Future	1	44,800,000	0.00 Client	Sell
15:41:49	R186	On 04/08/2016			Bond Future	1	44,800,000	0.00 Member	Sell
15:41:49	R186	On 04/08/2016			Bond Future	1	45,500,000	0.00 Member	Sell
15:41:49	R186	On 04/08/2016			Bond Future	1	24,400,000	0.00 Member	Sell
15:41:49	R186	On 04/08/2016			Bond Future	1	16,000,000	0.00 Member	Sell
15:41:49	R186	On 04/08/2016			Bond Future	1	20,500,000	0.00 Member	Sell
15:41:49	R186	On 04/08/2016			Bond Future	1	9,300,000	0.00 Member	Sell
15:41:49	R186	On 04/08/2016			Bond Future	1	2,900,000	0.00 Member	Sell
15:41:49	R186	On 04/08/2016			Bond Future	1	2,900,000	0.00 Member	Buy
15:41:49	R186	On 04/08/2016			Bond Future	1	44,800,000	0.00 Member	Buy
15:41:49	R186	On 04/08/2016			Bond Future	1	24,400,000	0.00 Member	Buy
15:41:49	R186	On 04/08/2016			Bond Future	1	16,000,000	0.00 Member	Buy
15:41:49	R186	On 04/08/2016			Bond Future	1	20,500,000	0.00 Member	Buy
15:41:49	R186	On 04/08/2016			Bond Future	1	16,000,000	0.00 Client	Sell
15:41:49	R186	On 04/08/2016			Bond Future	1	9,300,000	0.00 Client	Sell
15:41:49	R186	On 04/08/2016			Bond Future	1	45,500,000	0.00 Client	Sell
15:41:49	R186	On 04/08/2016			Bond Future	1	20,500,000	0.00 Client	Sell
15:41:50	R186	On 04/08/2016			Bond Future	1	31,700,000	0.00 Member	Buy
15:41:50	R186	On 04/08/2016			Bond Future	1	1,900,000	0.00 Client	Sell
15:41:50	R186	On 04/08/2016			Bond Future	1	2,900,000	0.00 Client	Sell
15:41:50	R186	On 04/08/2016			Bond Future	1	2,300,000	0.00 Client	Sell
15:41:50	R186	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Buy
15:41:50	R186	On 04/08/2016			Bond Future	1	2,100,000	0.00 Client	Sell
15:41:50	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
15:41:50	R186	On 04/08/2016			Bond Future	1	2,100,000	0.00 Member	Buy
15:41:50	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
15:41:50	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
15:41:50	R186	On 04/08/2016			Bond Future	1	39,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:41:50	R186	On 04/08/2016			Bond Future	1	2,300,000	0.00 Member	Sell
15:41:50	R186	On 04/08/2016			Bond Future	1	16,800,000	0.00 Member	Sell
15:41:50	R186	On 04/08/2016			Bond Future	1	16,800,000	0.00 Member	Buy
15:41:50	R186	On 04/08/2016			Bond Future	1	31,700,000	0.00 Client	Sell
15:41:50	R186	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Sell
15:41:50	R186	On 04/08/2016			Bond Future	1	2,100,000	0.00 Member	Sell
15:41:50	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
15:41:50	R186	On 04/08/2016			Bond Future	1	39,400,000	0.00 Client	Sell
15:41:50	R186	On 04/08/2016			Bond Future	1	2,900,000	0.00 Member	Buy
15:41:50	R186	On 04/08/2016			Bond Future	1	2,300,000	0.00 Member	Buy
15:41:50	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
15:41:50	R186	On 04/08/2016			Bond Future	1	31,700,000	0.00 Member	Sell
15:41:50	R186	On 04/08/2016			Bond Future	1	39,400,000	0.00 Member	Sell
15:41:50	R186	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Sell
15:41:50	R186	On 04/08/2016			Bond Future	1	16,800,000	0.00 Client	Sell
Total for R186 Bond Future						66	1,794,400,000	0.00	
13:13:08	R197	On 04/08/2016			Bond Future	1	16,500,000	0.00 Member	Buy
13:13:08	R197	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Sell
13:20:23	R197	On 04/08/2016			Bond Future	1	4,000,000	0.00 Client	Sell
13:20:23	R197	On 04/08/2016			Bond Future	1	1,500,000	0.00 Client	Sell
13:20:23	R197	On 04/08/2016			Bond Future	1	9,000,000	0.00 Member	Sell
13:20:23	R197	On 04/08/2016			Bond Future	1	4,000,000	0.00 Member	Sell
13:20:23	R197	On 04/08/2016			Bond Future	1	2,000,000	0.00 Member	Sell
13:20:23	R197	On 04/08/2016			Bond Future	1	2,000,000	0.00 Member	Buy
13:20:23	R197	On 04/08/2016			Bond Future	1	9,000,000	0.00 Client	Sell
13:20:23	R197	On 04/08/2016			Bond Future	1	4,000,000	0.00 Member	Buy
13:20:23	R197	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Buy
13:20:23	R197	On 04/08/2016			Bond Future	1	9,000,000	0.00 Member	Buy
13:20:23	R197	On 04/08/2016			Bond Future	1	2,000,000	0.00 Client	Sell
Total for R197 Bond Future						13	66,000,000	0.00	
14:58:00	R203	On 04/08/2016			Bond Future	1	13,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:58:00	R203	On 04/08/2016			Bond Future	1	13,400,000	0.00 Member	Buy
15:05:46	R203	On 04/08/2016			Bond Future	1	13,400,000	0.00 Member	Buy
15:05:46	R203	On 04/08/2016			Bond Future	1	13,400,000	0.00 Client	Sell
Total for R203 Bond Future						4	53,600,000	0.00	
14:42:56	R204	On 04/08/2016			Bond Future	1	63,400,000	0.00 Member	Sell
14:42:56	R204	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Buy
15:09:49	R204	On 04/08/2016			Bond Future	1	57,000,000	0.00 Member	Buy
15:09:49	R204	On 04/08/2016			Bond Future	1	5,400,000	0.00 Member	Buy
15:09:49	R204	On 04/08/2016			Bond Future	1	5,400,000	0.00 Client	Buy
15:09:49	R204	On 04/08/2016			Bond Future	1	57,000,000	0.00 Member	Sell
15:09:49	R204	On 04/08/2016			Bond Future	1	1,000,000	0.00 Client	Buy
15:09:49	R204	On 04/08/2016			Bond Future	1	5,400,000	0.00 Member	Sell
15:09:49	R204	On 04/08/2016			Bond Future	1	1,000,000	0.00 Member	Sell
15:09:49	R204	On 04/08/2016			Bond Future	1	57,000,000	0.00 Client	Buy
Total for R204 Bond Future						10	253,600,000	0.00	
10:43:50	R2048	On 04/08/2016			Bond Future	1	3,600,000	0.00 Member	Buy
10:43:50	R2048	On 04/08/2016			Bond Future	1	3,200,000	0.00 Member	Sell
10:49:04	R2048	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
10:49:04	R2048	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Sell
10:49:04	R2048	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
10:49:05	R2048	On 04/08/2016			Bond Future	1	3,200,000	0.00 Client	Sell
10:49:05	R2048	On 04/08/2016			Bond Future	1	3,200,000	0.00 Member	Buy
Total for R2048 Bond Future						7	14,400,000	0.00	
10:43:50	R209	On 04/08/2016			Bond Future	1	7,700,000	0.00 Member	Buy
10:43:50	R209	On 04/08/2016			Bond Future	1	6,400,000	0.00 Member	Sell
10:48:35	R209	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Sell
10:48:35	R209	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Buy
10:48:35	R209	On 04/08/2016			Bond Future	1	700,000	0.00 Client	Sell
10:48:36	R209	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:48:36	R209	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
10:48:36	R209	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Sell
10:48:37	R209	On 04/08/2016			Bond Future	1	6,400,000	0.00 Client	Sell
10:48:37	R209	On 04/08/2016			Bond Future	1	6,400,000	0.00 Member	Buy
Total for R209 Bond Future						10	30,800,000	0.00	
14:58:00	R214	On 04/08/2016			Bond Future	1	2,100,000	0.00 Member	Buy
14:58:00	R214	On 04/08/2016			Bond Future	1	2,100,000	0.00 Member	Sell
15:05:32	R214	On 04/08/2016			Bond Future	1	2,100,000	0.00 Member	Sell
15:05:32	R214	On 04/08/2016			Bond Future	1	2,100,000	0.00 Client	Buy
Total for R214 Bond Future						4	8,400,000	0.00	
Grand Total for all Instruments						140	2,245,600,000	0.00	